

On scalarization of vector optimization type problems

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Abstract

We consider scalarization issues for vector problems in the case where the preference relation is represented by a rather arbitrary set. An algorithm for weights choice for a priori unknown preference relations is suggested. Some examples of applications to vector optimization, game equilibrium, and variational inequalities are described. © Allerton Press, Inc., 2012.

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Keywords

Algorithm for weights choice, Scalarization, Vector problems